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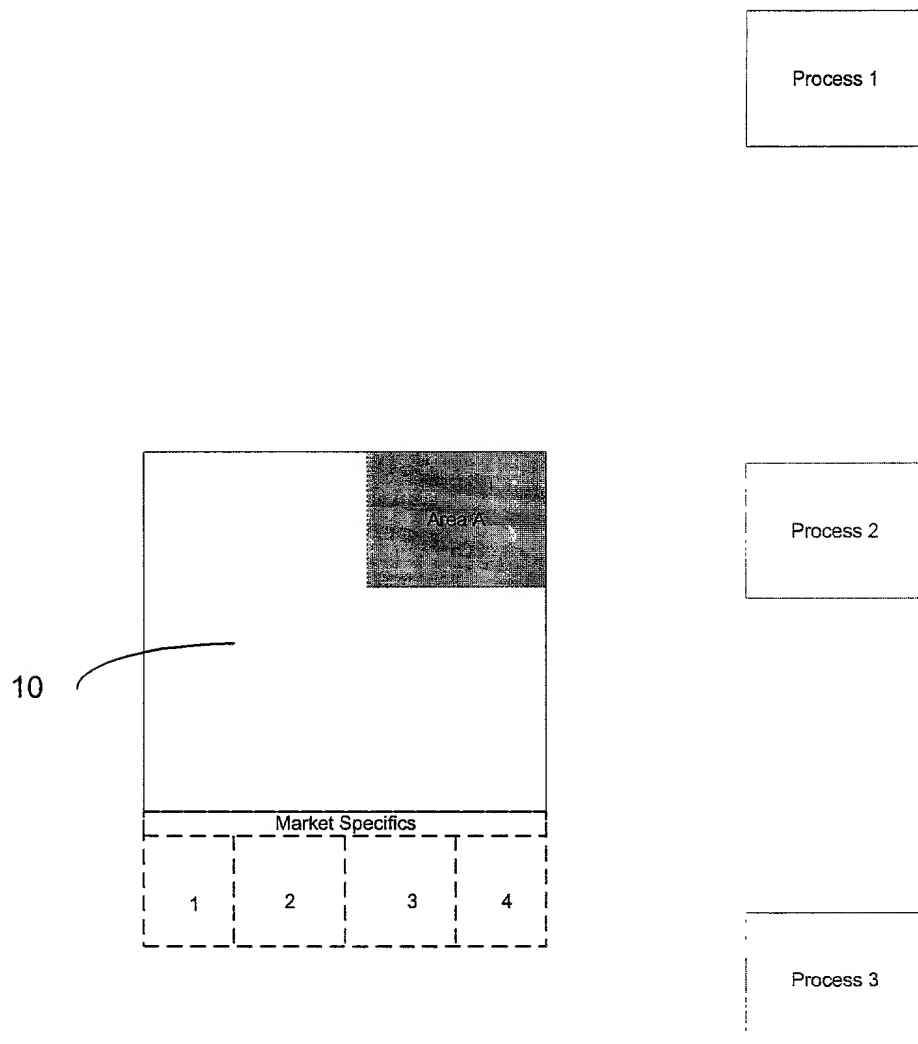


Figure 1

09876543210

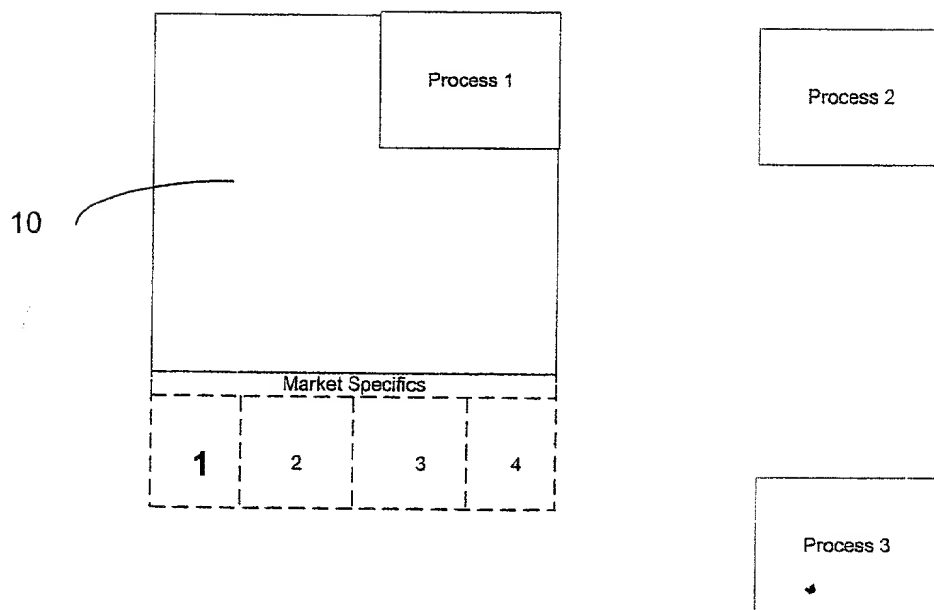


Figure 2

Administration Tool

File View Server Look'n'Feel Help

Order Tracker Algorithm Configuration Server Monitor

New Expand all Collapse ... Details Fire event Suspend Resume Cancel

all

	Id	Created	Tag	Algorithm/Type	Side	Instrum...	Price	Quantity	Executed	To execute	% Com...	Susp.
[-]	cipher-46t											
[-]	360	08:57:56		TVWVAP	Buy	AXP		200000.0	63351.0	136649.0	31.68	<input type="checkbox"/>
[-]	10680	10:51:56	MarketMaking-66	Limit	Buy	AXP	50.3125	2823.0	523.0	2300.0	19.53	<input type="checkbox"/>
[-]	420	09:07:30		TVWVAP	Buy	BUD		98470.0	21838.0	66632.0	24.88	<input type="checkbox"/>
[-]	10840	10:51:40	MarketMaking-48	Limit	Buy	BUD	78.875	1187.0	0.0	1187.0	0.0	<input type="checkbox"/>
[-]	440	09:08:38		TVWVAP	Buy	MO		247240.0	68292.0	178948.0	27.62	<input type="checkbox"/>
[-]	10460	10:49:12	MarketMaking-40	Limit	Buy	MO	28.1875	2899.0	0.0	2899.0	0.0	<input type="checkbox"/>
[-]	460	09:09:30		TVWVAP	Buy	UNH		45340.0	10777.0	34563.0	23.77	<input type="checkbox"/>
[-]	10660	10:51:50	MarketMaking-57	Limit	Buy	UNH	77.125	360.0	160.0	200.0	44.44	<input type="checkbox"/>
[-]	480											
[-]	700	09:19:09		TVWVAP	Sell	C		230130.0	72781.0	157349.0	31.83	<input type="checkbox"/>
[-]	10520	10:50:00	MarketMaking-68	Limit	Sell	C	60.5	3281.0	0.0	3281.0	0.0	<input type="checkbox"/>
[-]	720	09:19:55		TVWVAP	Sell	C		230100.0	74464.0	155646.0	32.36	<input type="checkbox"/>
[-]	10530	10:50:00	MarketMaking-69	Limit	Sell	C	60.5	3281.0	0.0	3281.0	0.0	<input type="checkbox"/>
[-]	860	09:22:18		TVWVAP	Buy	XOM		13600.0	3715.0	9885.0	27.32	<input type="checkbox"/>
[-]	960	09:23:54		TVWVAP	Buy	NOK		188200.0	62228.0	125972.0	33.06	<input type="checkbox"/>
[-]	920	09:23:58		TVWVAP	Buy	HON		180100.0	48113.0	131987.0	26.71	<input type="checkbox"/>
[-]	10690	10:51:58	MarketMaking-56	Limit	Buy	HON	53.375	1050.0	0.0	1050.0	0.0	<input type="checkbox"/>
[-]	10710	10:52:29	MarketMaking-57	Limit	Buy	HON	53.4375	690.0	0.0	690.0	0.0	<input type="checkbox"/>

Figure 3

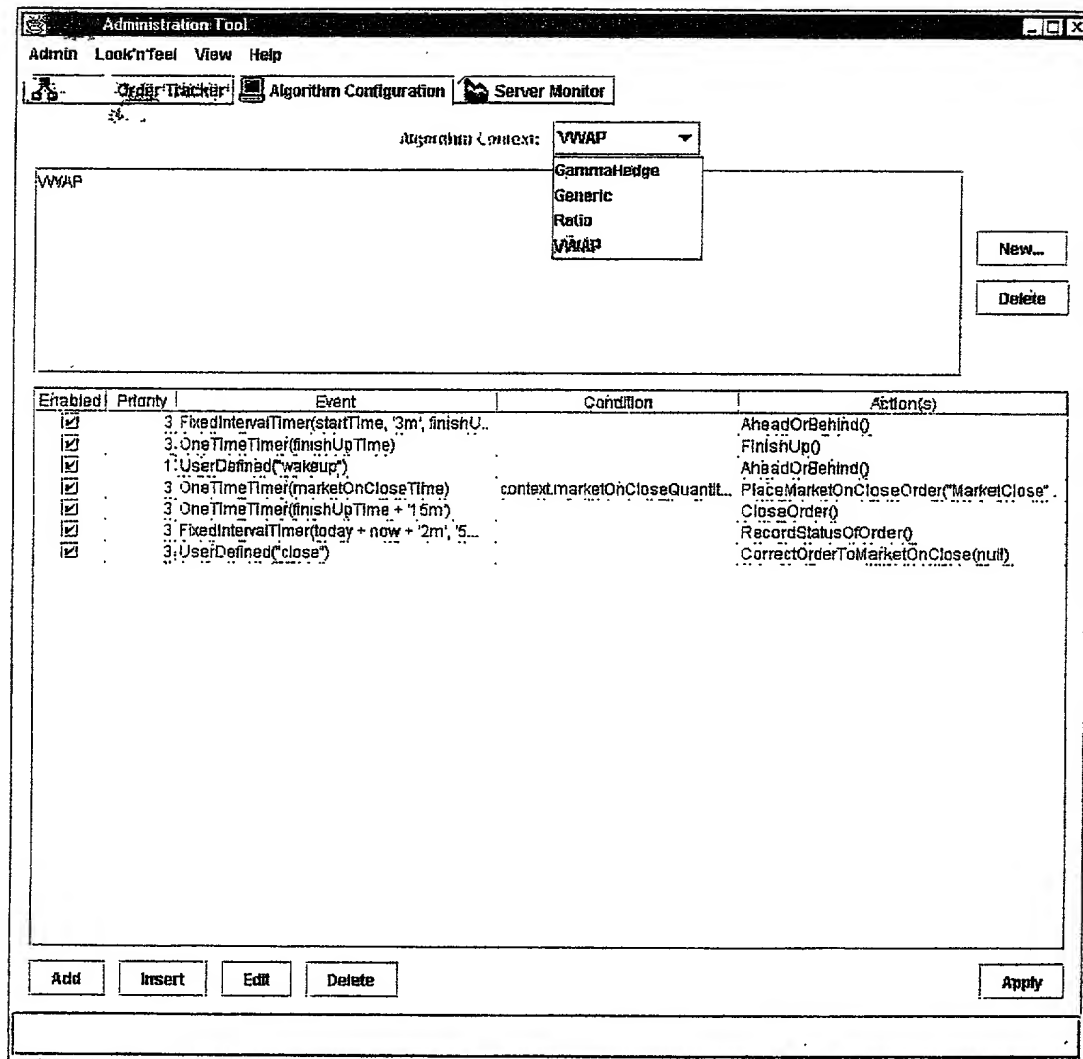


Figure 4

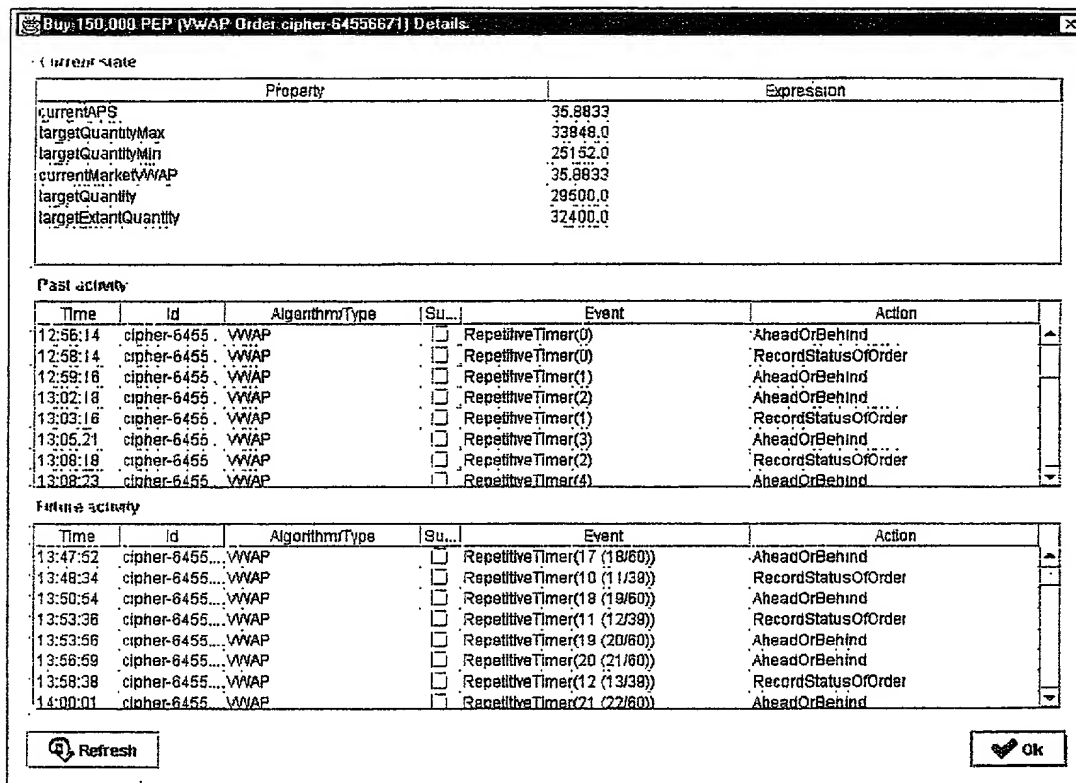


Figure 5

09376697 11004

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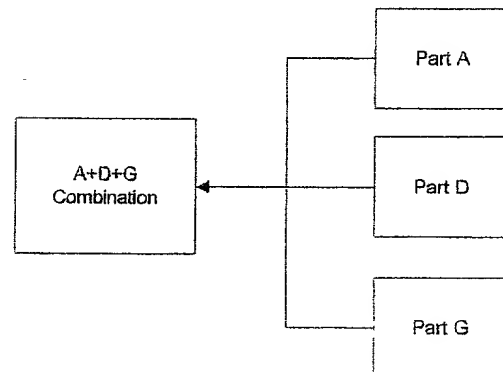
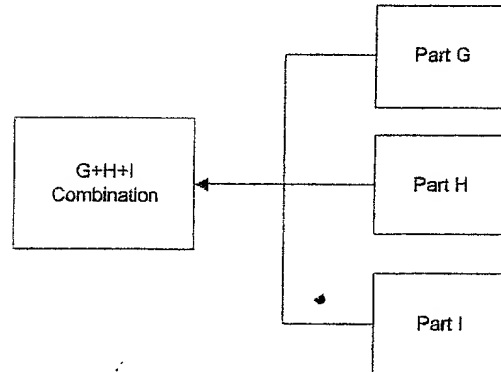
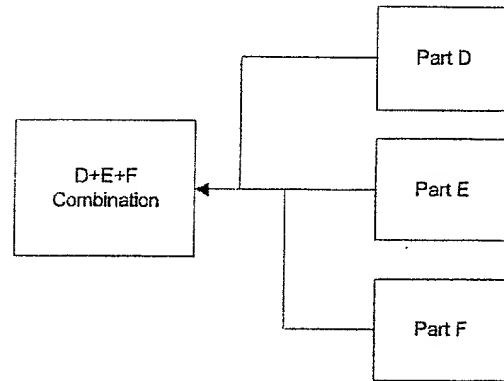
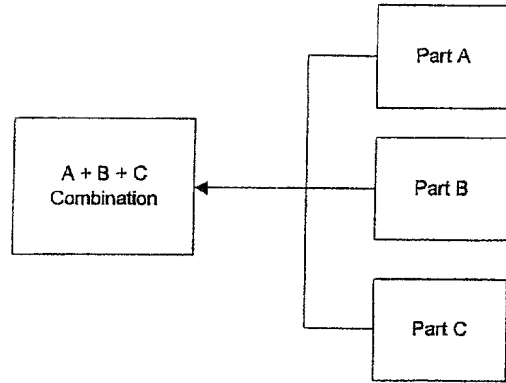
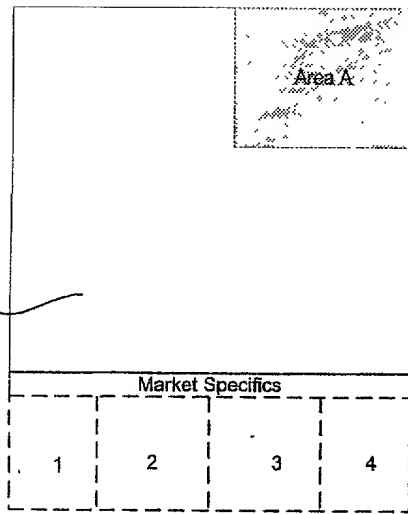


Figure 6

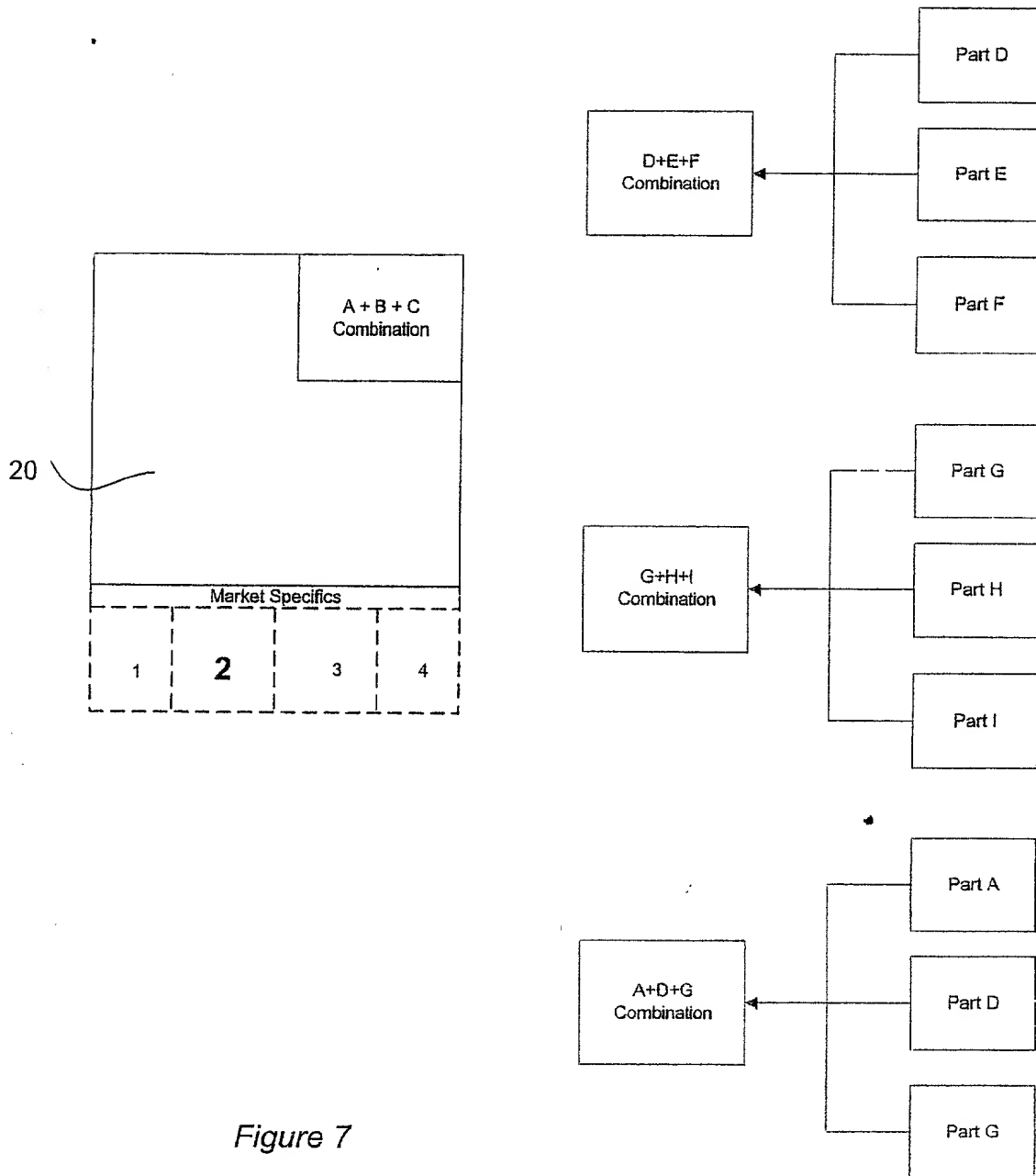


Figure 7

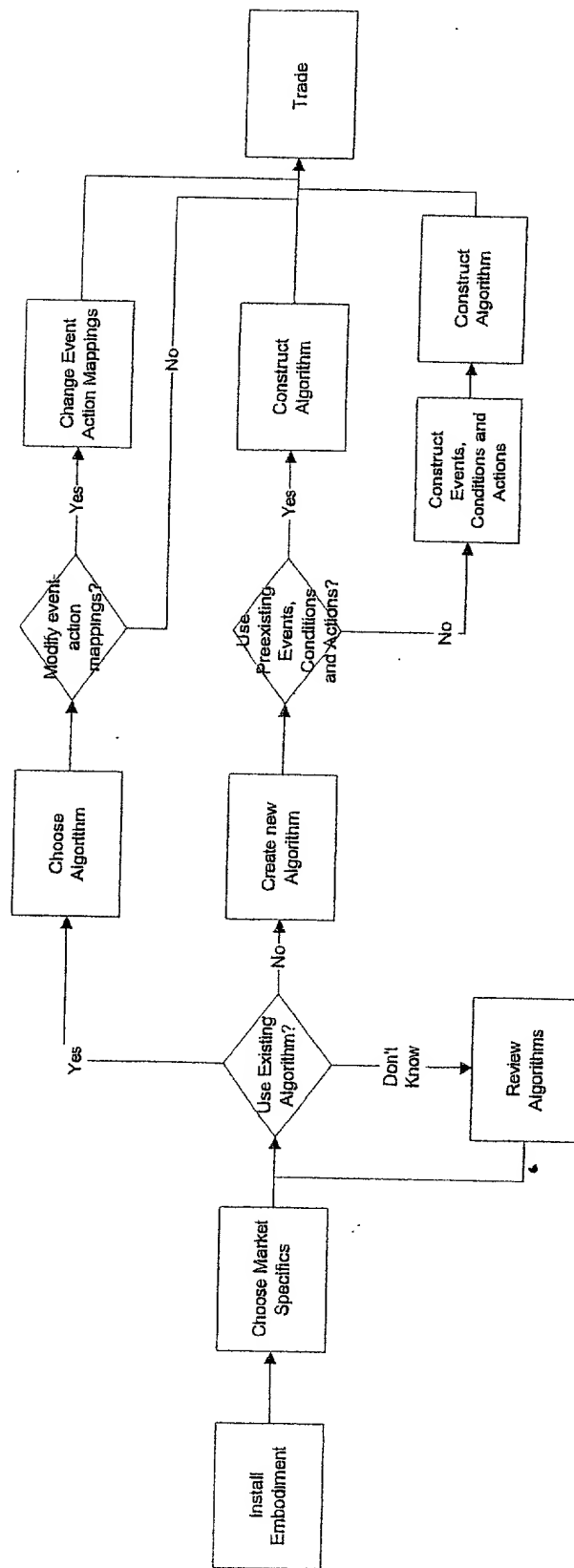


Figure 8

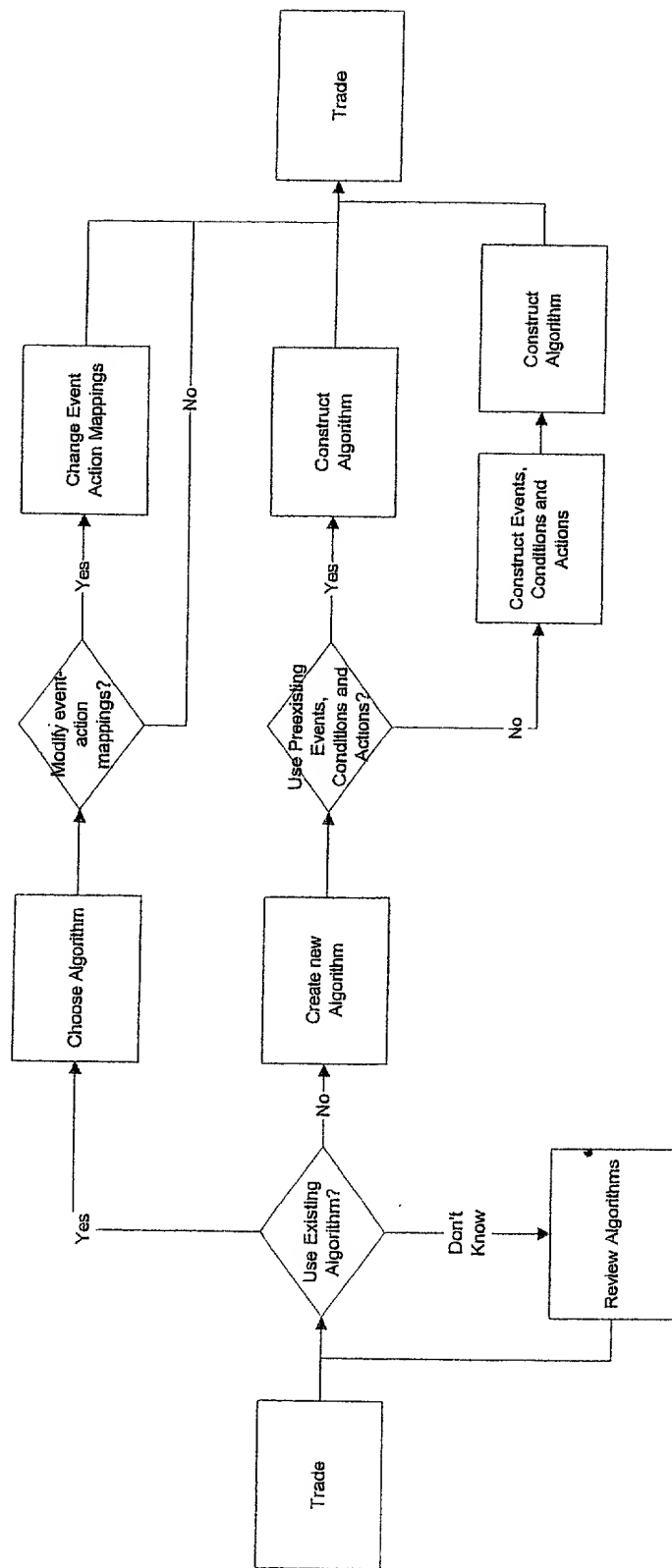


Figure 9

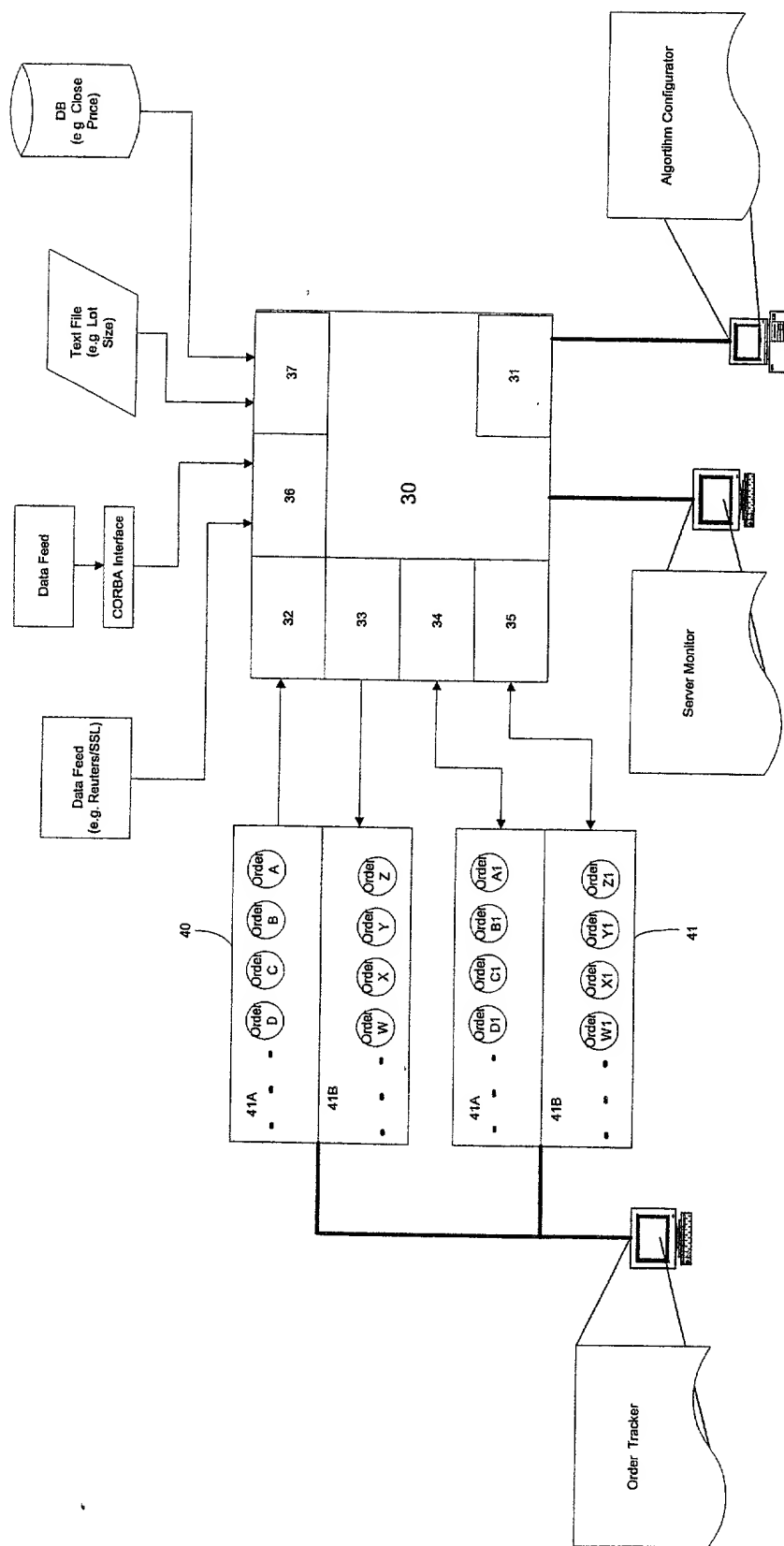


Figure 11A

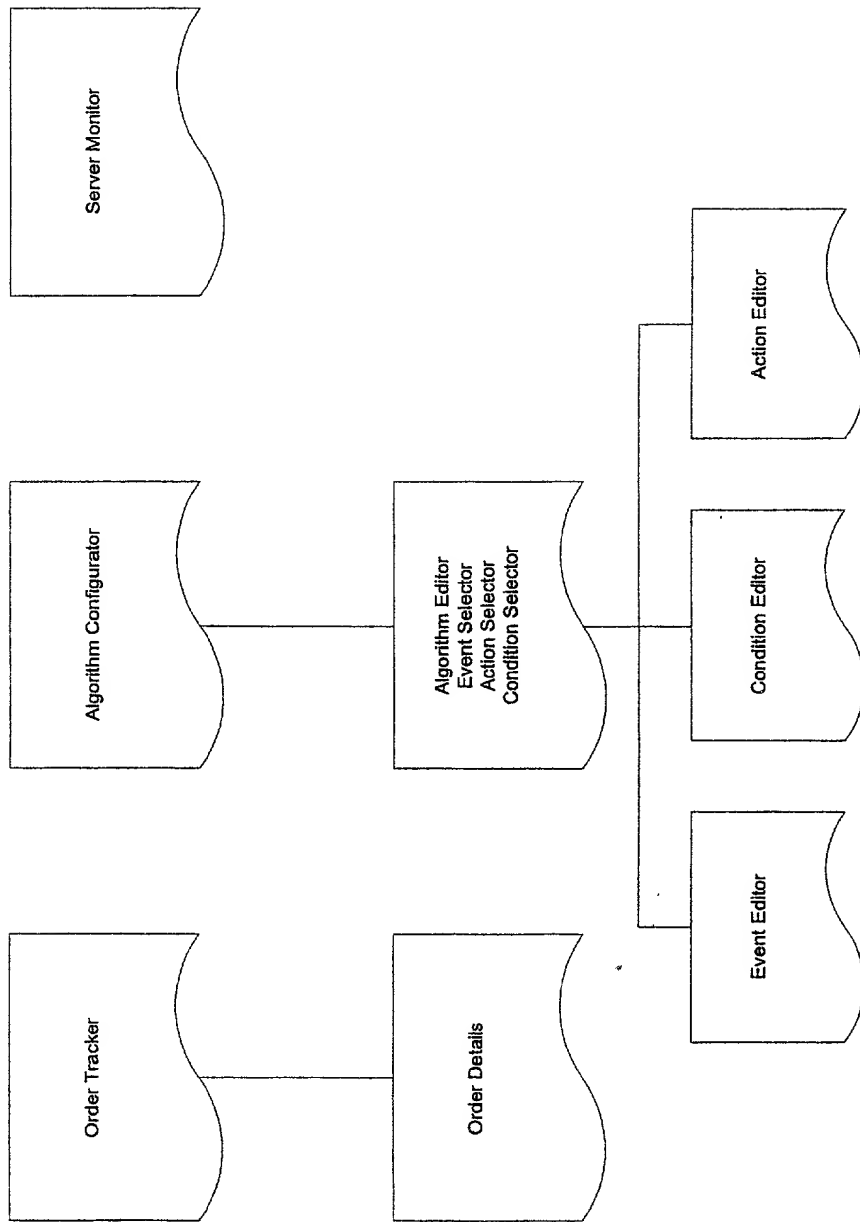


Figure 11B

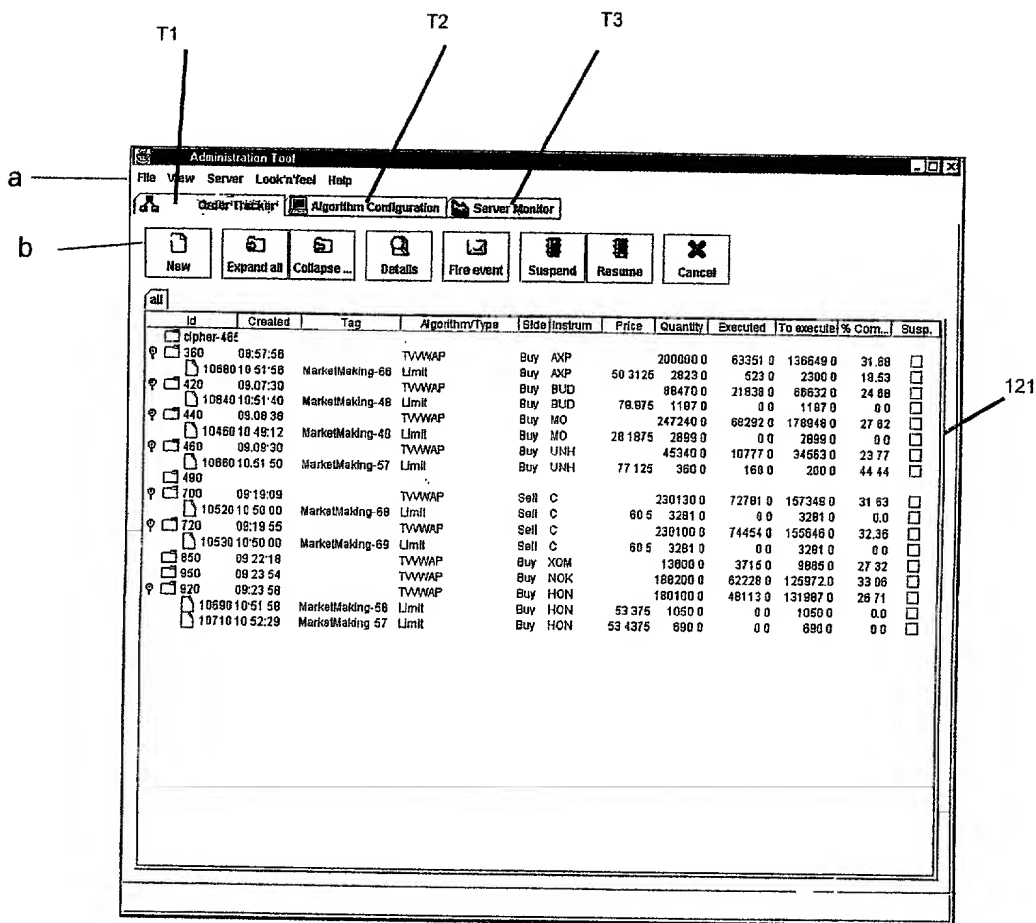


Figure 12

Buy 150.000 PEP (VWAP Order cipher-64556671) Details

Current state


Property	Expression
currentAPB	35.9833
targetQuantityMax	33849.0
targetQuantityMin	25152.0
currentMarketVWAP	35.9833
targetQuantity	28600.0
targetExcessQuantity	32400.0

Past activity

Time	Id	AlgorithmType	St.	Event	Action
12:56:14	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(0)	AheadOrBehind
12:58:14	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(0)	RecordStatusOfOrder
12:59:18	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(1)	AheadOrBehind
13:02:18	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(2)	AheadOrBehind
13:03:16	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(1)	RecordStatusOfOrder
13:05:21	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(3)	AheadOrBehind
13:08:19	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(2)	RecordStatusOfOrder
13:08:23	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(4)	AheadOrBehind

Future activity

Time	Id	AlgorithmType	St.	Event	Action
13:47:52	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(17 (18/60))	AheadOrBehind
13:48:34	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(10 (11/39))	RecordStatusOfOrder
13:50:54	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(18 (19/60))	AheadOrBehind
13:52:39	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(11 (12/39))	RecordStatusOfOrder
13:53:59	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(19 (20/60))	AheadOrBehind
13:58:59	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(20 (21/60))	AheadOrBehind
13:58:39	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(12 (13/39))	RecordStatusOfOrder
14:00:01	cipher-6455	VWAP	<input type="checkbox"/>	RepetitiveTimer(21 (22/60))	AheadOrBehind

 Refresh


 OK

Figure 13

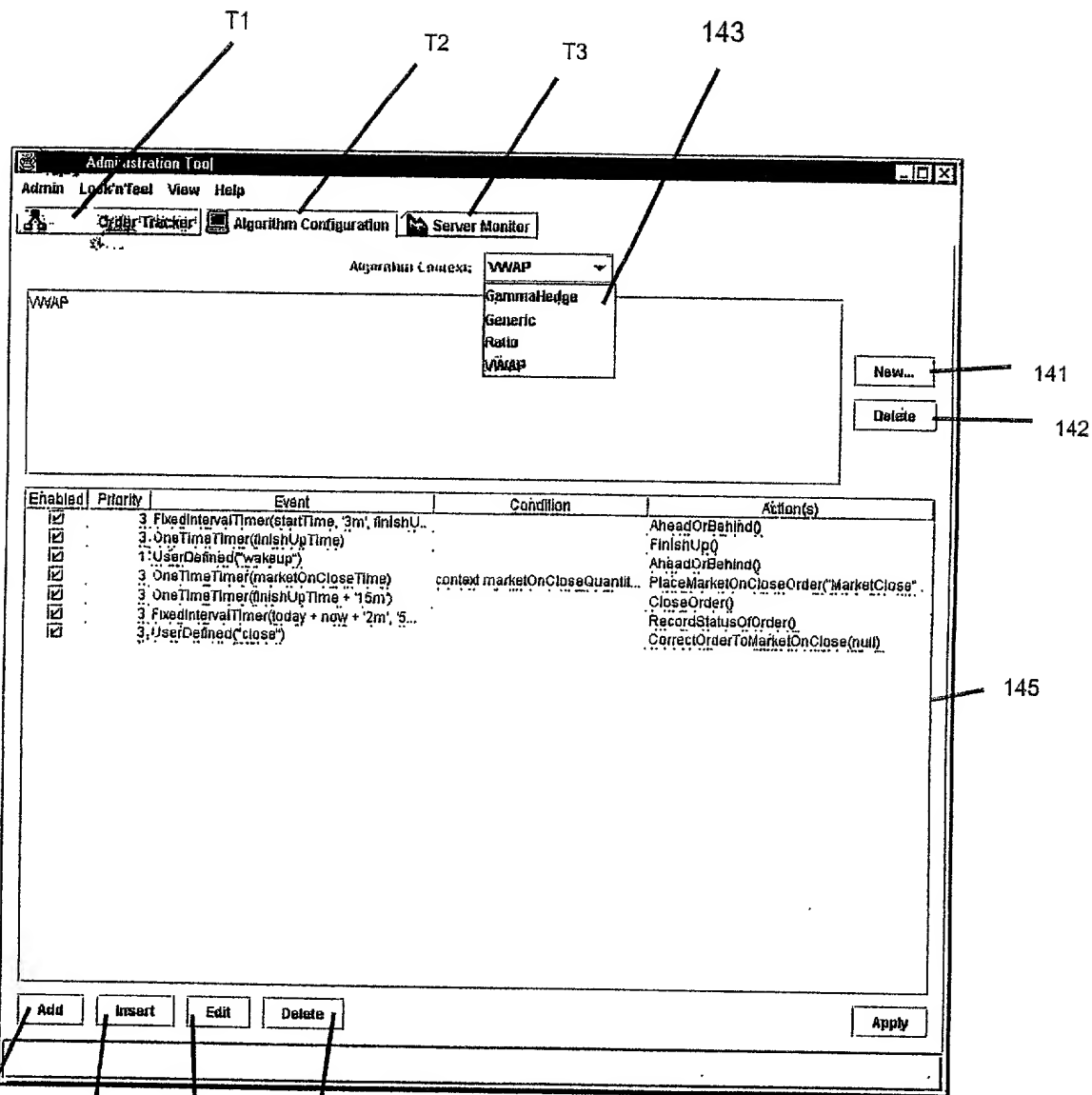


Figure 14

File View Server Look'n'Feel Help

Cipher Order Tracker

Algorithm Configuration

Server Monitor

Algorithm Context: TVMNAV

New...

Delete

Enabled	Priority	Event	Condition	Action(s)
<input checked="" type="checkbox"/>	3	FixedIntervalTimer(30s; finishUp)		AheadOfBehind0
<input checked="" type="checkbox"/>	3	OneTimeTimer(finishUpTime)		FinishUp0
<input checked="" type="checkbox"/>	3	UserDefined(cancel)		CancelSubOrders0
<input checked="" type="checkbox"/>	3	UserDefined(correct)		CorrectOrderPrice("","context.mal
<input checked="" type="checkbox"/>	3	UserDefined(correct)		CorrectOrderQuantity(200,"")
<input checked="" type="checkbox"/>	3	UserDefined(correct)		CorrectOrderToMarket("MM")
<input checked="" type="checkbox"/>	3	UserDefined(timer)		PlaceLimitOrder(context.mal.instr
<input checked="" type="checkbox"/>	3	UserDefined(timer)		AheadOfBehind0
<input checked="" type="checkbox"/>	3	OneTimeTimer(mal	context.marketOnCloseQuant	PlaceMarketOnCloseOrder(context
<input checked="" type="checkbox"/>	3	FixedIntervalTimer		CloseOrder0
<input checked="" type="checkbox"/>	3	UserDefined(close)		RecordStatusOfOrder(i
<input checked="" type="checkbox"/>	3	UserDefined(sum)		FinishUp0
<input checked="" type="checkbox"/>	3	TickMainInstance	context.randomNumber <= 0 ..	RecordOrderSummary0
<input checked="" type="checkbox"/>	2	Execution(")		AheadOfBehind0
<input checked="" type="checkbox"/>	3	UserDefined(market)		AheadOfBehind0
<input checked="" type="checkbox"/>	3	UserDefined(sell)		PlaceMarketOrder(context.mal.in
<input checked="" type="checkbox"/>	3	UserDefined(exception)		PlaceMarketOrder(context.mal.in
				ThrowException0

Add

Insert

Edit

Delete

Figure 15

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✖

Action Binding

☒ Enabled

Priority 3 (Default) ▼

Event

OneTimeTimer ▼

A one-time timer that will go off at time.

Property	Expression
fire	marketOnCloseTime

Condition

!context.marketOnCloseQuantity > 0

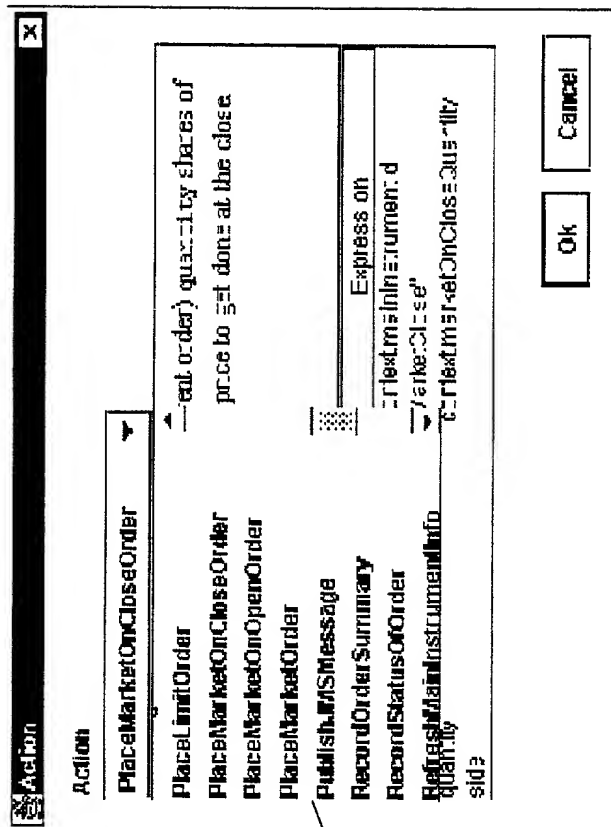
Actions

Action
PlaceMarketOnCloseOrder(context.mainInstrumentId, "MarketClose", context.marketOnCloseQuantity,)

Ok

Cancel

Figure 16



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Figure 19

